

# README file for the SSRN working paper entitled "*Smart Systemic-Risk Scores*" (Benoit, 2019)

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## Identification

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Benoit, S. (2019) [Smart Systemic-Risk Scores](#), SSRN Working Paper.

The archive file (.rar) includes:

- README.pdf
- main\_code.m
- call\_fct.m
- call\_fct\_3Dplots.m
- RiskContributions.m
- riskCostFunction.m
- MyScatterPlot.m
- SIFIs\_sample\_14-17.mat (the database in Matlab format with systemic-risk categories and indicators expressed in basis points)

## Data availability statement

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The sample of systemic-risk indicators and categories used to support the findings of this study are public and manually collected from both several regulators' websites ([BIS](#) and [OFR](#)) and banks' websites. These raw data are available on the academic initiative [SIFI Watch](#).

## Computational requirements

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**Matlab** (code was run with Matlab Release 2015b and 2019b).

The code was last run on a 2-core Intel-based laptop with Windows 10.

# Instructions

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1. Download the archive and extract the files referenced above in the same folder.
2. Open and execute with Matlab the main script entitled *main\_code.m*. This code is run on the database (*SIFIs\_sample.mat*) for the year 2017 per default. To fully replicate the paper, the replicator has to select the year 2016 for reproducing Tables 1 and 3. Users may select alternative year among 2014, 2015, 2016 and 2017 for reproducing additional results.
3. The main script calls functions which generate all tables and figures in the main body of the article.